



## Sample Equity Trade and Quote Data

Thank you for your interest in Tick Data. This zip file contains the following:

- Tick-by-Tick Trade data
- Tick-by-Tick Quote data
- One-Minute Trade Data
- Company Info data
- Links to File Format Guides and other important pages and docs

Here is a brief explanation of how Tick Data stores and offers historical intraday equity data and the tools and delivery methods we offer that enable you to quickly and easily custom-tailor the data to your requirements.

- For more information about the contents and formatting of equity data files, please see the file format guide for the corresponding market:  
<http://www.tickdata.com/support/equity-data/>
- Tick Data's source files, or *Deep History* files, each contain one day of **as-traded** data for one company; each file is named by the symbol under which the company traded on that day.
- Most clients wish to analyze historical data over longer time horizons, so with every order Tick Data offers a powerful tool, TickWrite, which produces research-ready data files.
- TickWrite's primary function is to create **time series** files from the as-traded data; files of a date range specified by the client that are mapped to account for any changes to the company's symbol over time.
- A time series file can be named by the last-known (or current) symbol under which the company trades and/or by Tick Data's internally-generated company ID. These Company IDs are used by Tick Data to identify individual corporate entities, regardless of what ticker symbol the company may use on a given day; Company IDs do not change and are not reused.
- The accompanying data is a sample of how time series files of historical data can be output by TickWrite. Each symbol has a file for Trades and a file for Level I Quotes.
- Many other formatting options are available, and we encourage you to try the TickWrite demo: [www.tickdata.com/demo/](http://www.tickdata.com/demo/)
- Along with time series data, Tick Write can also output a number of files containing important company information that pertains to the output data. These files include:
  - *Splits.csv* - contains split and stock dividend information
  - *Dividends.csv* - contains information on cash dividends

- *Mergers.csv* - contains information on company spin-offs
  - *Companyinfo.asc* - provides a convenient detailing of all companies included in the output files.
- For more information about the contents and formatting of company information files, please see the file format guide for the corresponding market:  
<http://www.tickdata.com/support/equity-data/>
- Tick Data offers additional data delivery solutions that harness the power of TickWrite, while allowing for programmatic access to the data without installing additional software. Please visit [www.tickdata.com](http://www.tickdata.com) for more information on these powerful data delivery solutions.

#### LEARN MORE:

For more information about Tick Data's Tick Equity Data, please visit our website:

<http://www.tickdata.com/products/equities/>

For more information about Tick Data's Forex Data, please visit our website:

<http://www.tickdata.com/products/forex/>

For more information about Tick Data's Tick Options Data, please visit our website:

<http://www.tickdata.com/products/options/>

For more information about Tick Data's Futures Data, please visit our website:

<http://www.tickdata.com/products/futures/>

For Tick Data's White Papers on various topics related to high-frequency historical data:

<http://www.tickdata.com/support/white-papers/>

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